# Dr. Ryan J. Giordano

rgiordan@mit.edu Contact 1515 Grant St.  $\boxtimes$ Information rgiordan.github.io Berkeley, CA, 94703 USA (805) 501-6754 Massachusetts Institute of Technology, Cambridge, MA USA **EDUCATION** 2019-present Department of EECS, Laboratory for Information & Decision Systems Postdoctoral Research Fellow. Advisor: Tamara Broderick University of California Berkeley, CA USA 2013-2019 Ph.D., Statistics. Advisors: M. I. Jordan, J. McAuliffe, T. Broderick Thesis: On the Local Sensitivity of M-Estimation: Bayesian and Frequentist Applications London School of Economics, London, UK 2006-2008 MSc., Econometrics. University of Illinois Urbana-Champaign, IL, USA 1997-2002 BA., Mathematics. BS., Theoretical and Applied Mechanics. Professional Google Inc., Mountain View, CA USA 2009 - 2013EXPERIENCE Senior Engineer, Quantitative Analysis Macquarie Group, London, UK 2008 Risk Management Intern United States Peace Corps, Kokshetau, KZ 2004 - 2006Education Volunteer, successful completion of service Hewlett-Packard, Boise, ID 2002-2004 Lifetest Coordinator and Reliability Engineer Honors and Selected for the Nov 5th 2021 Gary Chamberlain Online Seminar in Econometrics (2021) AWARDS Notable Paper Award, Artificial Intelligence and Statistics (AISTATS) (2019) Travel Award, Artificial Intelligence and Statistics (AISTATS) (2019) Travel Award, Bayesian Nonparametrics Conference (2019) Student Paper Award, ASA Section on Bayesian Statistical Science (2018) Travel Award, International Society for Bayesian Analysis (ISBA) (2018) Berkeley Institute for Data Science Fellow (2017–19) Junior Travel Support Grant, International Society for Bayesian Analysis (ISBA) Bayes Comp (2016) Spotlight Paper, Neural Information Processing Systems (NeurIPS) (2015) Outstanding Graduate Student Instructor Award (2015) Travel Award, Neural Information Processing Systems Workshop on Variational Inference (2014) Hertz Foundation Graduate Fellowship Finalist (2014) Google Operating Committee Award (2010) Advanced-high speaker of Russian in Peace Corps Aptitude Test (2006) Advanced-mid speaker of Kazakh in Peace Corps Aptitude Test (2006) Selected as a Peace Corps "Success Story" for a congressional report (2005)

> Best Project, Undergraduate Mechanics Research Conference (2002) Best Presentation, Undergraduate Mechanics Research Conference (2002)

Seely, Sinclair, Stippes, TAM Merit Scholarships (1998–2002)

# PREPRINTS / IN PREPARATION

- M. Kasprzak, R. J. Giordano & T. Broderick (2022). How good is your Gaussian approximation of the posterior? Finite-sample computable error bounds for a variety of useful divergences. arXiv:2209.14992 [math.ST]. [link]
- **R. J. Giordano**<sup>\*</sup>, M. Ingram<sup>\*</sup> & T. Broderick (2021). Faster and More Accurate Black Box Variational Inference Using a Deterministic Objective.  $\star = \text{equal contribution first authors.}$  In preparation.
- **R. J. Giordano** & T. Broderick (2021). The Bayesian Infinitesimal Jackknife for Variance. In preparation.
- **R. J. Giordano**, M. I. Jordan, & T. Broderick (2019). A Higher-Order Swiss Army Infinitesimal Jackknife. arXiv:1907.12116 [stat.ME]. [link]

#### Under review

- T. Broderick, **R. J. Giordano**\*, R. Meager\* & (2021). An Automatic Finite-Sample Robustness Metric: When Can Dropping a Little Data Make a Big Difference?
- ★ = equal contribution first authors (author order alphabetical). arXiv:2011.14999 [stat.ME]. [link] Selected for the Nov 5th 2021 Gary Chamberlain Online Seminar in Econometrics. Submitted to Econometrica.
- **R. J. Giordano**\*, R. Liu\*, M. I. Jordan, & T. Broderick (2021). Evaluating Sensitivity to the Stick-Breaking Prior in Bayesian Nonparametrics.
- $\star =$  equal contribution first authors. arXiv:2107.03584 [stat.ME]. [link]. Accepted to Bayesian Analysis.

### **Publications**

- R. J. Giordano, W. Stephenson, R. Liu, M. I. Jordan, & T. Broderick (2019). A Swiss Army Infinitesimal Jackknife. *The 22nd International Conference on Artificial Intelligence and Statistics*. [link] One of three papers selected for an **AISTATS notable paper award**.
- **R. J. Giordano**, T. Broderick, & M. I. Jordan (2018). Covariances, Robustness, and Variational Bayes. In *Journal of Machine Learning Research*. [link]
- J. Regier, K. Fischer, K. Pamnany, A. Noack, J. Revels, M. Lam, S. Howard, R. J. Giordano, D. Schlegel, J. McAuliffe, & R. Thomas (2019). Cataloging the Visible Universe Through Bayesian Inference in Julia at Petascale. In *Journal of Parallel and Distributed Computing*. [link]
- J. Regier, K. Pamnany, K. Fischer, A. Noack, M. Lam, J. Revels, S. Howard, R. J. Giordano, D. Schlegel, J. McAuliffe, R. Thomas, & Prabhat (2018). Cataloging the Visible Universe Through Bayesian Inference at Petascale. In *IEEE International Parallel and Distributed Processing Symposium (IPDPS)*. *IEEE*, 2018. [link]
- **R. J. Giordano**, T. Broderick, & M. I. Jordan (2015). Linear Response Methods for Accurate Covariance Estimates from Mean Field Variational Bayes. In *Advances in Neural Information Processing Systems*. One of 67 papers selected for a **Spotlight presentation**. [link]
- R. Winther, R. J. Giordano, M. D. Edge, & R. Nielsen (2015). The Mind, the Lab, and the Field: Three Kinds of Populations in Scientific Practice. In *Studies in History and Philosophy of Science Part C: Studies in History and Philosophy of Biological and Biomedical Sciences*. [link]

## Workshop Papers

- **R. J. Giordano**<sup>⋆</sup>, R. Liu<sup>⋆</sup>, M. I. Jordan, & T. Broderick (2018). Evaluating Sensitivity to the Stick Breaking Prior in Bayesian Nonparametrics. In *NeurIPS 2018 Bayesian Nonparametrics Workshop*. ⋆ = equal contribution first authors. [link]
- **R. J. Giordano**\*, R. Liu\*, N. Varoquaux\*, M. I. Jordan, & T. Broderick (2017). Measuring Cluster Stability for Bayesian Nonparametrics Using the Linear Bootstrap. In *NeurIPS 2017 Advances in Approximate Bayesian Inference Workshop*.
- $\star = \text{equal contribution first authors. [link]}$

**R. J. Giordano**, T. Broderick, R. Meager, J. Huggins, & M. I. Jordan (2016). Fast Robustness Quantification with Variational Bayes. In 2016 ICML Workshop on #Data4Good: Machine Learning in Social Good Applications. [link]

INVITED TALKS

NeurIPS 2021 Bayesian Deep Learning Workshop (upcoming) December 2021 Frequentist Covariances of Posterior Expectations with the Bayesian Infinitesimal Jackknife

Johns Hopkins Bayesian Learning And Spatial Temporal (BLAST) working group October 2021 Variational Methods for Latent Variable Problems

New England Statistical Society (NESS) annual meeting

October 2021

Frequentist Covariances of Posterior Expectations with the Bayesian Infinitesimal Jackknife

Joint Statistical Meetings (JSM)

August 2021

An Automatic Finite-Sample Robustness Metric: Can Dropping a Little Data Change Conclusions?

International Society for Bayesian Analysis Annual Meeting

June 2021

Frequentist Covariances of Posterior Expectations with the Bayesian Infinitesimal Jackknife

ISBA-BNP series webinar

May 2021

Assessing Sensitivity to the Stick-Breaking Prior in Bayesian Nonparametrics

Harvard Graduate School of Education Miratrix CARES lab

Feubruary 2021

An Automatic Finite-Sample Robustness Metric: Can Dropping a Little Data Change Conclusions?

Splunk Statistics Seminar Series

October 2019

A Higher-Order Swiss Army Infinitesimal Jackknife

Google Statistics Journal Club

September 2019

On the Local Sensitivity of M-estimation: Bayesian and Frequentist Applications

Perlmutter Research Group

June 2019

Variational Methods for Latent Variable Problems

Contributed Talks BAYSM Bayesian Young Statisticians Meeting

August 2021

Assessing Sensitivity to the Stick-Breaking Prior in Bayesian Nonparametrics

BAYSM Bayesian Young Statisticians Meeting

November 2020

Effortless Frequentist Covariances of Posterior Expectations in Stan

StanCon Effortless Frequentist Covariances of Posterior Expectations in Stan

July 2020

Berkeley Statistics Student Seminar Series

April 2019

Sensitivity and Uncertainty in Variational Bayes with an Application to the EM Algorithm

12th International Conference on Bayesian Nonparametrics, Oxford, UK

June 2019

Evaluating Sensitivity to the Stick Breaking Prior in Bayesian Nonparametrics

Berkeley Institute for Data Science Lunchtime Seminar Series

October 2018

Sensitivity, Uncertainty, and Automatic Differentiation

Berkeley Institute for Data Science Lunchtime Seminar Series

July 2018

Bayesian Inference and Inverse Problems

StanCon

January 2018

Automatic Robustness Measures in Stan

Berkeley BSTARS Conference

March 2017

How Bad Could it Be? Worst-case Prior Sensitivity Estimates for Variational Bayes

CONTRIBUTED TALKS	Berkeley BSTARS Conference Measuring Robustness with Variational Bayes	March 2016
(CONTINUED)	Berkeley–Stanford Student Joint Colloquium Covariance Matrices for Mean Field Variational Bayes	November 2014
	Joint Statistical Meetings (JSM) Estimating Average Proportional Changes in Large, Sparse Data	August 2013
PROFESSIONAL	Student Leadership	
SERVICE	<ul> <li>University of California, Berkeley, Statistics Department</li> <li>Diversity Taskforce Member</li> <li>Graduate Student Mentor</li> <li>Diversity Committee Member</li> <li>Co-organizer of the Gender and Diversity Roundtable</li> <li>Student Seminar Committee Member</li> <li>Universty of Illinois, Urbana-Champaign, Engineering Mechanics Department</li> <li>President, Student Society for Experimental Mechanics</li> <li>Organizer, Free University Opera for Engineering Students</li> <li>Journal Reviewing</li> <li>Bayesian Analysis</li> <li>Journal of Machine Learning Research</li> <li>Conference Reviewing</li> <li>Advances in Neural Information Processing Systems (NeurIPS)</li> <li>International Conference on Machine Learning (ICML)</li> <li>International Conference on Artificial Intelligence and Statistics (AISTATS)</li> <li>Advances in Approximate Inference (NeurIPS-adjacent workshop)</li> <li>I Can't Believe It's Not Better (NeurIPS workshop)</li> </ul>	2018–2019 2017–2019 2017 2016–2018 2014–2017 2000–2002 2001–2002
TEACHING	<ul> <li>University of California, Berkeley, CA, USA</li> <li>Teaching Assistant, STAT215 Applied Statistics (Graduate-level)</li> </ul>	Fall 2014
	Prison University Project, San Quentin State Prison, CA, USA  ◆ Volunteer math teacher Fall 2015, Spring 2016, Fall 2017	
	Kokshetau Elementary School #3, Kokshetau, Akhmola, Kazakhstan • Elementary school teacher of mathematics and English as a second language	2004-2006
	<ul> <li>University of Illinois, Urbana-Champaign, IL, USA</li> <li>Teaching Assistant, Mechanics of Materials Lab</li> <li>Teaching Assistant, Introduction to Statics</li> </ul>	Fall 1999 Spring 1999